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| **UNIVERSITY OF NIŠ** | | | | | | |
| **Course Unit Descriptor** | | **Faculty** | | | Faculty of sciences and mathematics | |
| **GENERAL INFORMATION** | | | | | | |
| Study program | | | | **Mathematics** | | |
| Study Module (if applicable) | | | | Probability, Statistics and Financial Mathematics | | |
| Course title | | | | Regression analysis in finance | | |
| Level of study | | | | Bachelor  Master’s  Doctoral | | |
| Type of course | | | | Obligatory  Elective | | |
| Semester | | | | Autumn Spring | | |
| Year of study | | | | 2 | | |
| Number of ECTS allocated | | | | 7.5 | | |
| Name of lecturer/lecturers | | | | Aleksandar S. Nastić | | |
| Teaching mode | | | | Lectures Group tutorials  Individual tutorials  Laboratory work  Project work  Seminar  Distance learning  Blended learning  Other | | |
| **PURPOSE AND OVERVIEW (max. 5 sentences)** | | | | | | |
| *Gaining knowledge about the regression analysis and introducing the methods applied in finance.*  *Implementation of the regression model analysis in finance.* | | | | | | |
| **SYLLABUS (brief outline and summary of topics, max. 10 sentences)** | | | | | | |
| Linear regression. Parameter estimation using method of least squares. The theory of normal regression for one-dimensional case. The best prognosis of one- dimensional random value on the basis of the vector predictors. Analysis of scattering, single factor and two-factor problem. Basics of regression nonlinear models.  Modelling of prices in changing market conditions. CAPM model. Modelling costs in risk management. The characteristic lines of ordinary shares and investment funds. | | | | | | |
| **LANGUAGE OF INSTRUCTION** | | | | | | |
| Serbian (complete course)  English (complete course)  Other \_\_\_\_\_\_\_\_\_\_\_\_\_ (complete course)  Serbian with English mentoring Serbian with other mentoring \_\_\_\_\_\_\_\_\_\_\_\_\_\_ | | | | | | |
| **ASSESSMENT METHODS AND CRITERIA** | | | | | | |
| **Pre exam duties** | **Points** | | **Final exam** | | | **points** |
| **Activity during lectures** | **10** | | **Written examination** | | | **40** |
| **Practical teaching** |  | | **Oral examination** | | | **50** |
| **Teaching colloquia** |  | | **OVERALL SUM** | | | **100** |
| **\*Final examination mark is formed in accordance with the Institutional documents** | | | | | | |